

IHS Markit Benchmark Administration Limited Consultation on the Cash Return Rate for the iTraxx- CDX IG Global Credit Steepener Index and iTraxx- CDX IG Global Credit Flattener Index – Results

LONDON, FEBRUARY 14, 2023: IHS Markit Benchmark Administration Limited (IMBA) has conducted a [consultation](#) with market participants on potential changes to the iTraxx-CDX IG Global Credit Steepener Index and iTraxx-CDX IG Global Credit Flattener Index (collectively, “the indices”).

The updated cash return rates are detailed in the table below:

Ticker	Index name	Previous Cash Return Rate	Updated Cash Return Rate
ITXCDXST	iTraxx-CDX IG Global Steepener Credit Index	ESTR – 7 bps	ESTR – 18 bps
ITXCDXFL	iTraxx-CDX IG Global Flattener Credit Index	ESTR – 7 bps	ESTR – 18 bps

IMPLEMENTATION TIMING

IMBA implemented the previously described methodology changes prior to the market open on **Friday, February 10, 2023**.

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies and governments to make decisions with confidence. For more information, visit www.spglobal.com/spdji.

FOR MORE INFORMATION:

indices@ihsmarkit.com